

FIG. 1

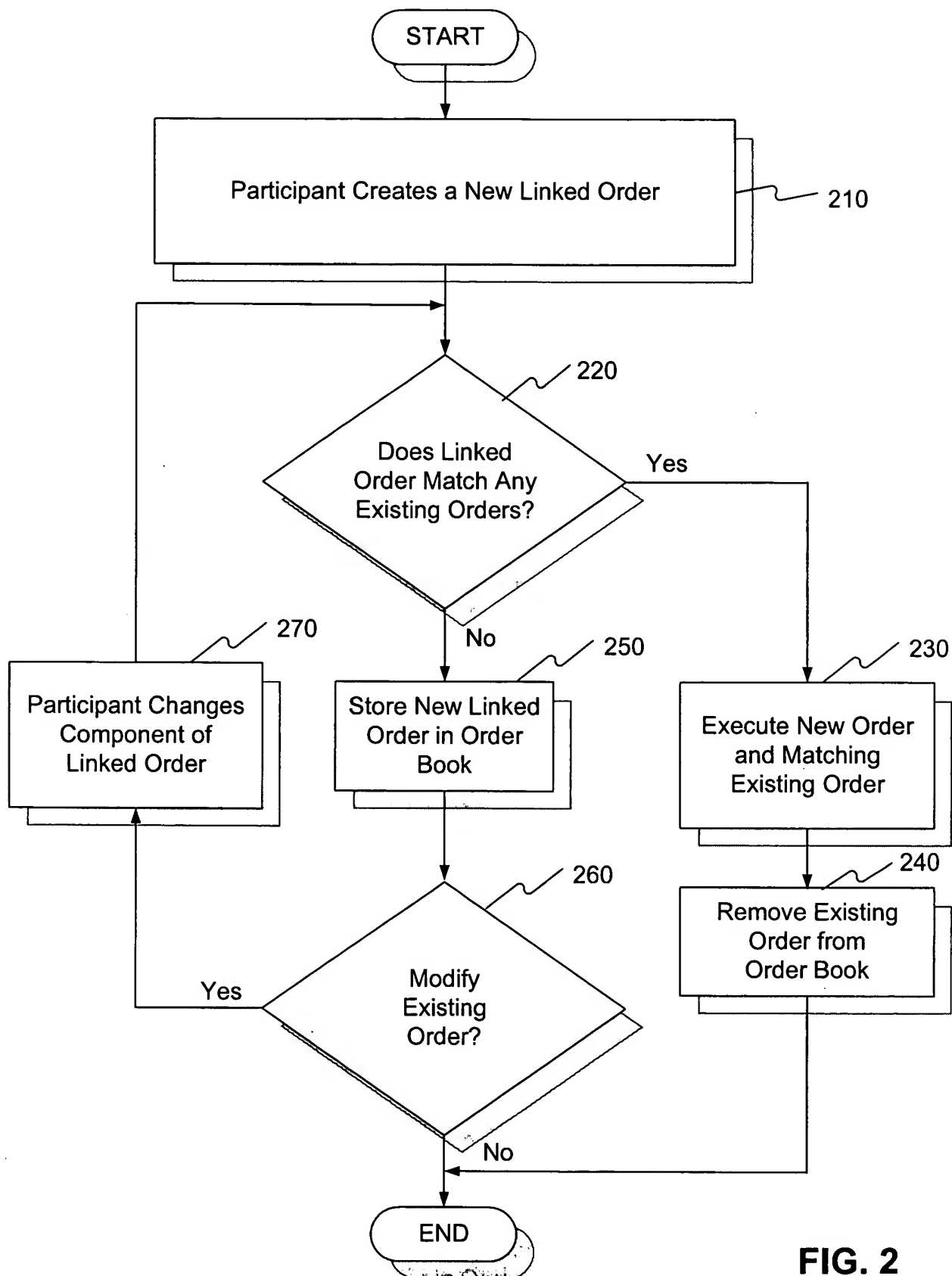


FIG. 2

```
301      sub match_existing_order(N)
302          Q=N
303          if(match(Q) = false)
304              perform no match found processing
305              return
306          end if
307          X = size(Q)
308          perform match found processing
309          return
310      end sub match_existing_orders
```

FIG. 3

```
401  sub match(Q)
402      S=builds(Q)
403      j = imbalance(S)
404      if(j = 0)
405          return testmatch(Q)
406      end if
407      A = getliquidity(j,Q)
408      for(each linked order O in A)
409          add O to Q
410          if(match(Q) = true)
411              return true
412          endif
413          remove O from Q
414      end for
415      return false
416  end sub match
```

FIG. 4

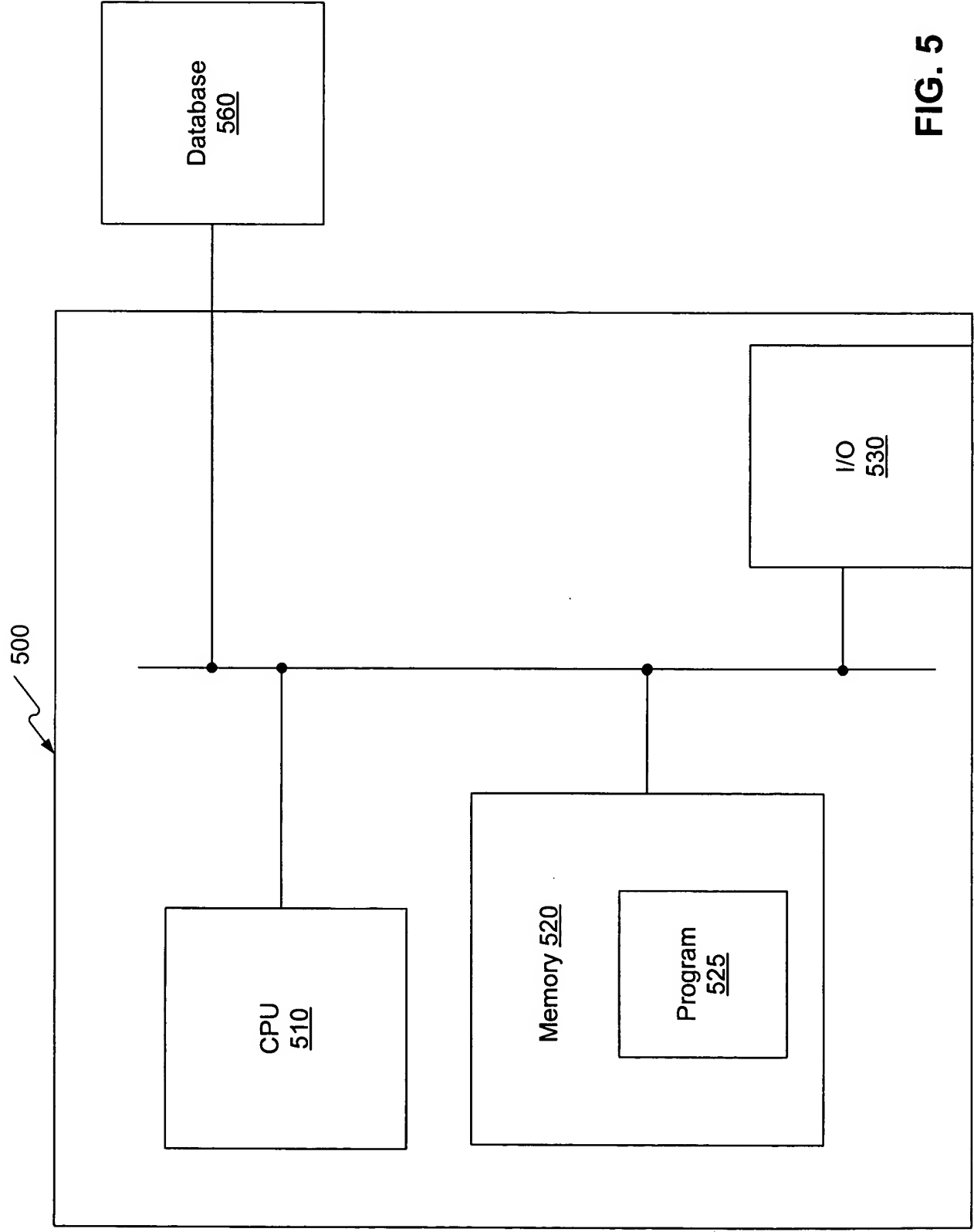


FIG. 5